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MULTIOBJECTIVE HIERARCHICAL DECISION PROBLEMS IN C3 III

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(U) CALIFORNIA UNIV LOS ANGELES DEPT OF ENGINEERING

SYSTEMS G P PAPAVASSILOPOULOS 24 JUN 86

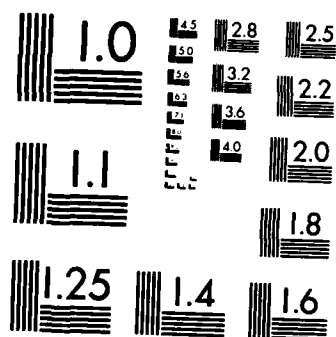
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AFOSR-TR-87-1684 F49620-84-C-0072

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AD-A188 233

1a. RESTRICTIVE MARKINGS													
2a. DISTRIBUTION/AVAILABILITY OF REPORT Unlimited													
2b. DECLASSIFICATION/DOWNGRADING SCHEDULE													
4. PERFORMING ORGANIZATION REPORT NUMBER(S) F49620-84-C-0072													
5. MONITORING ORGANIZATION REPORT NUMBER(S) AFOSR-TR- 87-1684													
6a. NAME OF PERFORMING ORGANIZATION USC Dept. of EE-Systems	6b. OFFICE SYMBOL (If applicable)												
7a. NAME OF MONITORING ORGANIZATION AFOSR													
7b. ADDRESS (City, State and ZIP Code) Bldg 410 Bolling AFB, DC													
8a. NAME OF FUNDING/SPONSORING ORGANIZATION Air Force Off. of Sci. Res.	8b. OFFICE SYMBOL (If applicable) DM												
9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER F49620-84-C-0072													
10. SOURCE OF FUNDING NOS.													
<table border="1"><tr><td>PROGRAM ELEMENT NO.</td><td>PROJECT NO.</td><td>TASK NO.</td><td>WORK UNIT NO.</td></tr><tr><td>61102F</td><td>2304</td><td>A5</td><td></td></tr></table>		PROGRAM ELEMENT NO.	PROJECT NO.	TASK NO.	WORK UNIT NO.	61102F	2304	A5					
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61102F	2304	A5											
11. TITLE (Include Security Classification) Multiobjective Hierarchical Decision Problems in C ³ , III													
12. PERSONAL AUTHOR(S) Dr. George P. Panavassilopoulos													
13a. TYPE OF REPORT Final Technical-	13b. TIME COVERED FROM 06/01/84 TO 05/31/85												
14. DATE OF REPORT (Yr., Mo., Day) 86-06-24													
15. PAGE COUNT 3													
16. SUPPLEMENTARY NOTATION													
17. COSATI CODES													
<table border="1"><tr><td>FIELD</td><td>GROUP</td><td>SUB. GR</td></tr><tr><td></td><td></td><td></td></tr><tr><td></td><td></td><td></td></tr><tr><td></td><td></td><td></td></tr></table>		FIELD	GROUP	SUB. GR									
FIELD	GROUP	SUB. GR											
18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number)													
19. ABSTRACT (Continue on reverse if necessary and identify by block number) None.													
20. DISTRIBUTION/AVAILABILITY OF ABSTRACT UNCLASSIFIED/UNLIMITED <input checked="" type="checkbox"/> SAME AS RPT. <input type="checkbox"/> DTIC USERS <input type="checkbox"/>													
21. ABSTRACT SECURITY CLASSIFICATION													
22a. NAME OF RESPONSIBLE INDIVIDUAL Dr. George P. Papavassilopoulos	22b. TELEPHONE NUMBER (Include Area Code) (213) 743-4501 435												
22c. OFFICE SYMBOL DM													

DISPATCH STATEMENT A
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REPORT FOR F49620-84-C-0072

Multiobjective Hierarchical Decision Problems in C^3 , III

AFOSR-TR- 87-1684

Two main lines of research were pursued under the support of this grant. The first one was the study of control laws in the presence of many controllers, each one of which has his own objective and information, the decisions of each one influence the information and objectives of the others and where the controllers ignore several of the parameters involved in the description of the system equation and objectives. Ideas from both Adaptive Control and Game Theory were combined in developing adaptive schemes for each controller, so that the behavior of the system gets closer and closer, as time goes by to the one that would result in the known parameter case. The results obtained were reported in [1-5,9]. The second one concerns two more classical game problems [6-8]. In [6] the optimal shooting policy on a target that tries to escape, and in [7,8] the optimal flashing policies of two opponents involved in a duel were studied.

In [2] a dynamical system described by an AR model with two controllers, each one having his own target requirement was considered. The parameters of the system are unknown to the controllers, who at each instant of time know the previous history of the state and of their own decisions, but not the previous decisions of the other. In [3] the controls of the controllers are also penalized, whereas in Chapter III of [4] the more general ARMAX case is studied with similar information patterns as in [2]. Both stochastic and deterministic cases are considered and adaptive control laws are created. It is shown -- under some assumptions -- that as time goes by, the behavior of the systems resulting from the employed adaptive laws gets closer and closer to the one of the known parameter case. Two important issues surface in this research. One is that the estimation schemes used, which provide estimates used by the adaptive laws, should

Several of the results described above were presented in the conference papers [2,5,7,9] and the invited talks [10].

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Publications Acknowledging the Support of This Contract

1. "Iterative Techniques for the Nash Solution in Quadratic Games with Unknown Parameters," to appear in SIAM Journal on Optimization and Control, 1986.
2. "On a Class of Decentralized Discrete Time Adaptive Control Problems," with W. Y. Yang, 24th IEEE Conf. on Decision and Control, Ft. Lauderdale, Florida, December 1985.
3. "Decentralized Adaptive Control in a Game Situation for Discrete-Time, Linear, Time Invariant Systems," with W. Y. Yang, March 1986.
4. "Decentralized Adaptive Control in a Game Situation for Discrete-Time, Linear, Time Invariant Systems," W. Y. Yang, Ph.D. Thesis, Dept. of EE-Systems, Univ. of Southern California, June 1986.
5. "Adaptive Games," 4th BiBos Symposium on Random Processes and Industrial Applications, Bielefeld University, FRG, April 1986.
6. "Rabbit and Hunter Game: Two Discrete Stochastic Formulations," with P. Bernhard and A. L. Colomb, to appear in Computers and Mathematics with Applications, Special Issue on Pursuit-Evasion Differential Games, 1986.
7. "On a Finite State Space Pursuit Evasion Game with Dynamic Information," with G. J. Olsder, invited for the 25th IEEE Conf. on Decision and Control, Athens, Greece, December 1986.
8. "A Markov Chain Game with Dynamic Information," with G. J. Olsder, June 1986.
9. "Adaptive Nash Strategies for Repeated Games Resulting in Pareto Solutions," G. J. Olsder, 1986 IFAC Workshop on Modelling, Decisions and Games, Beijing, August 1986.
10. Two invited talks on Adaptive Games in:
 - * Dept. of Electrical Engineering, University of California at Santa Barbara, November 1985, and
 - * Dept. of Mathematics, Katholieke Universiteit, Nijmegen, The Netherlands, Game Theory Day 4 (Topics in Adaptive Games), June 1986.

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MARCH, 1988

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